

INTER-BANK MONEY MARKET REPORT

Monday, July 29, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	13.00	0.2185
2	300	13.00	0.1311
3	1600	13.10	0.7045
4	2600	13.10	1.1449
5	2100	13.10	0.9247
6	300	13.10	0.1321
7	100	13.10	0.0440
8	100	13.10	0.0440
9	2500	13.14	1.1042
10	1000	13.14	0.4417
11	200	13.15	0.0884
12	200	13.15	0.0884
13	600	13.15	0.2652
14	350	13.15	0.1547
15	1500	13.15	0.6630
16	500	13.15	0.2210
17	1000	13.15	0.4420
18	650	13.15	0.2873
19	650	13.15	0.2873
20	650	13.15	0.2873
21	200	13.15	0.0884
22	150	13.15	0.0663
23	50	13.15	0.0221
24	1000	13.15	0.4420
25	1000	13.15	0.4420
26	1000	13.15	0.4420
27	100	13.20	0.0444
28	200	13.20	0.0887
29	1000	13.20	0.4437
30	400	13.20	0.1775
31	100	13.20	0.0444
32	1000	13.20	0.4437
33	100	13.20	0.0444
34	100	13.20	0.0444
35	200	13.20	0.0887
36	350	13.20	0.1553
37	650	13.20	0.2884
38	350	13.20	0.1553
39	450	13.20	0.1997
40	1000	13.25	0.4454
41	350	13.25	0.1559
42	100	13.30	0.0447
43	2500	13.50	1.1345
29,750.00		TODAYS AVERAGE	13.1762

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	15.60	30

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	16.00	.00
		TOTAL	.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	119	3.00
BILL	217	0.20
BILL	287	0.90
BILL	42	0.50
BILL	49	0.80

BILL	84	0.05
BOND	6020	0.40
	TOTAL	5.85

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA